ILYAS IBRAGIMOV

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EDUCATION

University College London (UCL) *September 2015 - July 2019*
Master of Engineering (Electronic & Electrical) *London, UK*
GPA: 4.0/4.0, *First Class Honors*

MEng Final Project: *Network Packet Routing With Deep Reinforcement Learning* -
Developed and applied deep reinforcement learning methods to determine optimal packet routing strategies in various software-defined networks (Python, OpenAI Gym, TensorFlow).

BEng Final Project: *Deep Learning Applications with LSTM Networks in Cryptocurrency Trading* -
Researched the applications of deep learning methods for the analysis of cryptocurrency markets and forecasting of Bitcoin price movements, volatility, and returns with numerous predictors (Python, Keras).

Related Courses: Applied Machine Learning Systems, Machine Learning and Neural Computing, Cognitive Systems and Intelligent Technologies, Robotic Systems, Control Systems, Programming, Mathematical Modelling and Analysis, Advanced Digital Design

Brooklyn Technical High School *September 2011 - June 2015*
Applied Mathematics *Brooklyn, NY*
GPA: 4.0/4.0

AP Exams: Calculus BC: 5, Statistics: 5, Microeconomics: 5, Macroeconomics: 5, Physics B: 4

PROFESSIONAL EXPERIENCE

Fidessa *July 2018 - September 2018*
Platform Development Intern *Woking, UK*

- Designed and developed a client-facing secure file delivery system with JavaScript, jQuery, HTML/CSS, Java and TCL to replace non-secure manual data delivery methods.
- Contributed to back-end Java code and configuration of existing Fidessa systems.
- Collaborated closely with team members to ship production-ready code following an Agile methodology.
- Participated in a rigorous training program involving several courses and seminars on the financial technology industry and the development of professional and soft skills.

RESEARCH EXPERIENCE

Russian Science Foundation (RSF) Grant Project on "Modern Methods of Robust Inference in Finance and Economics with Applications to the Study of Crises and Their Propagation"
Research Associate *June 2017 - Present*
RSF Grant 16-18-10432 (with St. Petersburg State University & Innopolis University)

- Currently conducting research on detecting market manipulation using machine learning methods.
- Conducted research on computer-based numerical analysis and empirical applications of new robust inference methods in finance, economics, and related fields.
- Developed Python and MATLAB programs for statistical analysis incorporating the inference methods proposed by the research group.
- Developed, deployed, and maintained a dynamic website for the research group with Python web-framework Django, HTML/CSS and JavaScript (*robustness.ru*).

SKILLS

Programming Languages	Python, Java, SQL, C, C++, JavaScript, HTML/CSS, MATLAB, TCL
Libraries & Frameworks	Keras, TensorFlow, OpenAI Gym, scikit-learn, Pandas, Django, Flask, Bootstrap
Other	Git, Perforce, Linux, MySQL, PostgreSQL, SQLAlchemy
Languages	English (Native), Russian (Native)